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Bib Data Sheet

CONFIRMATION NO. 8808

<b>SERIAL NUMBER</b> 09/810,623	<b>FILING DATE</b> 03/19/2001 <b>RULE</b>	<b>CLASS</b> 705	<b>GROUP ART UNIT</b> 2164	<b>ATTORNEY DOCKET NO.</b> 1776.0010002
<b>APPLICANTS</b> Elie Ayache, Paris, FRANCE;				
<b>** CONTINUING DATA *****</b> THIS APPLICATION IS A CIP OF PCT/IB00/01120 08/14/2000 WHICH CLAIMS BENEFIT OF 60/148,318 08/11/1999				
<b>** FOREIGN APPLICATIONS *****</b>				
<b>IF REQUIRED, FOREIGN FILING LICENSE GRANTED** SMALL ENTITY **</b> ** 05/29/2001				
Foreign Priority claimed <input type="checkbox"/> yes <input checked="" type="checkbox"/> no 35 USC 119 (a-d) conditions met <input type="checkbox"/> yes <input checked="" type="checkbox"/> no <input type="checkbox"/> Met after Allowance		<b>STATE OR COUNTRY</b> FRANCE	<b>SHEETS DRAWING</b> 9	<b>TOTAL CLAIMS</b> 6
Verified and Acknowledged Examiner's Signature: <i>[Signature]</i> Initials: <i>[Initials]</i>		<b>INDEPENDENT CLAIMS</b> 2		
<b>ADDRESS</b> 26111				
<b>TITLE</b> System, method, and computer program product for use of lattices in valuating options				
<b>FILING FEE RECEIVED</b> 355	FEES: Authority has been given in Paper No. _____ to charge/credit DEPOSIT ACCOUNT No. _____ for following:		<input type="checkbox"/> All Fees <input type="checkbox"/> 1.16 Fees ( Filing ) <input type="checkbox"/> 1.17 Fees ( Processing Ext. of time ) <input type="checkbox"/> 1.18 Fees ( Issue ) <input type="checkbox"/> Other _____ <input type="checkbox"/> Credit	